



# Daily MTM Report

Daily summary for 30/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			15.23800	15.35800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.35000	6.27500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000	7.92500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.67500	8.44500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.19500	7.99500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50000	8.30000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.50000	8.30500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.18500	7.99000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66000	8.45500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.79800	8.59900			0.00	0	0.00
R209 On 31/03/2036 Bond			8.27500	8.05000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/06/2009 Currency Future			8.54660		8.59060		23.02	490,284,255.60	57,366	308,228.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			266.00000	248	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			276.00000	302	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			213.00000	198	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			372.00000	401	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			171.00000	158	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			480.00000	511	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			138.00000	127	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			597.00000	630	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			120.00000	110	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			679.00000	713	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			112.00000	102	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			721.00000	756	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			104.00000	95	27.62	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			764.00000	799	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			98.00000	89	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			807.00000	842	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			148.00000	136	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			557.00000	590	25.98	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			112.00000	102	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			721.00000	756	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			31.00000	26	32.88	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,640.00000	1,680	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			71.00000	64	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,030.00000	1,067	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			62.00000	55	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,122.00000	1,159	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			45.00000	39	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,354.00000	1,393	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			54.00000	48	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,214.00000	1,251	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			24.00000	21	33.89	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,834.00000	1,874	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			71.00000	64	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,030.00000	1,067	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			67.00000	59	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,076.00000	1,113	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.65	Call			62.00000	55	30.10	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,122.00000	1,159	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			48.00000	42	31.11	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,307.00000	1,345	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			67.00000	59	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,076.00000	1,113	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			51.00000	45	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,260.00000	1,298	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			35.00000	30	32.37	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,544.00000	1,583	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			33.00000	28	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,592.00000	1,632	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			13.00000	11	34.84	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,223.00000	2,264	34.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			35.00000	30	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,544.00000	1,583	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			31.00000	26	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,640.00000	1,680	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			22.00000	18	34.39	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,931.00000	1,972	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			26.00000	22	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,785.00000	1,825	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			21.00000	17	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,980.00000	2,021	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			2.00000	2	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,411.00000	3,455	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	1	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,210.00000	4,254	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			16.00000	13	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,126.00000	2,167	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			18.00000	14	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,077.00000	2,118	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			20.00000	16	34.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,029.00000	2,069	34.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			27.00000	23	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,737.00000	1,777	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			37.00000	32	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,496.00000	1,535	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			23.00000	19	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,882.00000	1,923	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			29.00000	25	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,688.00000	1,728	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			42.00000	37	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,401.00000	1,440	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			39.00000	34	31.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,449.00000	1,488	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		27.00000	23	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,737.00000	1,777	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		26.00000	22	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,785.00000	1,825	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		24.00000	21	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,834.00000	1,874	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		18.00000	14	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,077.00000	2,118	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		58.00000	52	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,168.00000	1,205	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		37.00000	32	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,496.00000	1,535	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		20.00000	16	34.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,029.00000	2,069	34.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		21.00000	17	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,980.00000	2,021	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		11.00000	9	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,320.00000	2,362	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		8.00000	7	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,468.00000	2,510	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		7.00000	6	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,566.00000	2,609	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		12.00000	10	34.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,272.00000	2,313	34.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		13.00000	11	34.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,223.00000	2,264	34.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		10.00000	8	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		2,369.00000	2,412	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		4.00000	4	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,764.00000	2,807	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		2.00000	2	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		3,062.00000	3,106	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		2.00000	2	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		3,112.00000	3,156	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		2.00000	2	36.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		3,261.00000	3,305	36.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		6.00000	5	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,615.00000	2,659	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		12.00000	10	34.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,272.00000	2,313	34.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		75.00000	68	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		985.00000	1,021	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		45.00000	39	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,354.00000	1,393	31.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.80	Call			51.00000	45	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,260.00000	1,298	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			86.00000	78	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			895.00000	931	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			159.00000	147	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			518.00000	550	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			159.00000	147	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			518.00000	550	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			198.00000	183	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			407.00000	437	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			229.00000	213	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			339.00000	367	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			247.00000	230	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			307.00000	333	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			344.00000	318	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			203.00000	221	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			247.00000	230	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			307.00000	333	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			184.00000	170	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			443.00000	474	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			468.00000	436	22.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			128.00000	140	22.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			403.00000	374	22.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			163.00000	178	22.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			291.00000	268	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			250.00000	271	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			435.00000	405	22.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			144.00000	158	22.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			373.00000	345	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			182.00000	199	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			317.00000	292	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			226.00000	245	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			171.00000	158	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			480.00000	511	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			128.00000	118	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			638.00000	671	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			615.00000	578	22.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			74.00000	81	22.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			539.00000	504	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			98.00000	108	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			291.00000	268	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			250.00000	271	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			344.00000	318	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			203.00000	221	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			503.00000	470	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			112.00000	123	22.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			373.00000	345	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			182.00000	199	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			266.00000	248	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			276.00000	302	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			229.00000	213	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			339.00000	367	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			198.00000	183	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			407.00000	437	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			128.00000	118	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			638.00000	671	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			98.00000	89	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			807.00000	842	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			58.00000	52	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,168.00000	1,205	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			86.00000	78	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			895.00000	931	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			33.00000	28	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,592.00000	1,632	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			15.00000	12	34.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,174.00000	2,215	34.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			7.00000	6	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,566.00000	2,609	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			5.00000	5	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,665.00000	2,708	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			9.00000	8	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,418.00000	2,461	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			7.00000	6	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,517.00000	2,560	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			11.00000	9	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,320.00000	2,362	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			7.00000	6	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,517.00000	2,560	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			5.00000	4	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,714.00000	2,758	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			4.00000	3	35.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,813.00000	2,857	35.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			3.00000	3	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,913.00000	2,956	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			3.00000	2	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,012.00000	3,056	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			4.00000	3	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,863.00000	2,907	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			3.00000	3	35.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,962.00000	3,006	35.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			2.00000	2	36.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,162.00000	3,205	36.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			2.00000	2	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,361.00000	3,405	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	2	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,461.00000	3,505	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,561.00000	3,605	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	38.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,661.00000	3,705	38.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			2.00000	2	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,212.00000	3,255	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			2.00000	2	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,311.00000	3,355	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			2.00000	1	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,511.00000	3,555	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			3.00000	3	35.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,962.00000	3,006	35.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	2	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,461.00000	3,505	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			5.00000	4	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,714.00000	2,758	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			4.00000	3	35.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,813.00000	2,857	35.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			8.00000	7	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,468.00000	2,510	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			4.00000	4	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,764.00000	2,807	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			42.00000	37	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,401.00000	1,440	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			48.00000	42	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,307.00000	1,345	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			91.00000	83	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			851.00000	886	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			80.00000	73	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			940.00000	976	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			80.00000	73	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			940.00000	976	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			91.00000	83	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			851.00000	886	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,291.00000	5,247	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,791.00000	3,747	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,292.00000	2,248	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put		1.00000	1	33.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		823.00000	783	22.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		33.00000	36	22.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		1.00000	1	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,711.00000	3,755	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,209.00000	5,253	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,709.00000	6,753	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,541.00000	5,497	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,041.00000	3,997	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	33.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,541.00000	2,497	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,054.00000	1,010	22.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		14.00000	13	22.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,960.00000	5,004	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,459.00000	6,503	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		435.00000	405	22.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		144.00000	158	22.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		3,841.00000	3,797	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		2,841.00000	2,797	38.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	38.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		1,844.00000	1,799	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		3.00000	3	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		868.00000	827	22.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		27.00000	30	22.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		1.00000	1	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		4,160.00000	4,204	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call		0.00000	3,947	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put		0.00000	0	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call		0.00000	2,947	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put		0.00000	0	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call		0.00000	1,949	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put		0.00000	2	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call		0.00000	963	22.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put		0.00000	17	22.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	1	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		0.00000	4,054	39.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.67830	8.72300		23.22	58,882,265.50	6,785	11,315.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		508.00000	486	23.42	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.70	Put			485.00000	508	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			435.00000	416	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			612.00000	638	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			389.00000	371	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			716.00000	743	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			348.00000	332	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			825.00000	854	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			324.00000	309	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			901.00000	931	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			302.00000	288	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			979.00000	1,010	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			313.00000	299	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			940.00000	970	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			256.00000	244	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,183.00000	1,215	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			157.00000	148	29.90	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,834.00000	1,870	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			231.00000	219	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,308.00000	1,341	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			196.00000	186	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,523.00000	1,557	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			224.00000	212	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,351.00000	1,384	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			247.00000	235	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,224.00000	1,257	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			239.00000	227	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,266.00000	1,299	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			216.00000	205	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,393.00000	1,427	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			216.00000	205	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,393.00000	1,427	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			173.00000	163	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,700.00000	1,735	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			168.00000	158	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,745.00000	1,779	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			162.00000	153	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,789.00000	1,824	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			162.00000	153	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,789.00000	1,824	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			148.00000	139	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,925.00000	1,961	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			131.00000	121	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,108.00000	2,143	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			104.00000	95	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,331.00000	2,367	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.00	Call		13.00000	11	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,290.00000	4,333	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		114.00000	105	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,241.00000	2,277	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		120.00000	110	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,197.00000	2,232	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		125.00000	115	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,152.00000	2,187	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		153.00000	143	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,880.00000	1,915	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		179.00000	168	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,656.00000	1,690	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		139.00000	131	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,016.00000	2,052	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		135.00000	127	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,062.00000	2,098	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		190.00000	180	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,567.00000	1,601	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		209.00000	198	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,436.00000	1,470	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		184.00000	174	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,611.00000	1,646	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		143.00000	135	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,970.00000	2,006	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		139.00000	131	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,016.00000	2,052	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		114.00000	105	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,241.00000	2,277	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		143.00000	135	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,970.00000	2,006	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		168.00000	158	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,745.00000	1,779	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		179.00000	168	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,656.00000	1,690	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		203.00000	192	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,480.00000	1,514	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		74.00000	68	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,651.00000	2,689	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		264.00000	252	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,141.00000	1,173	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		247.00000	235	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,224.00000	1,257	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		231.00000	219	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,308.00000	1,341	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		157.00000	148	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,834.00000	1,870	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			273.00000	260	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,100.00000	1,132	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			256.00000	244	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,183.00000	1,215	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			282.00000	269	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,059.00000	1,091	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			190.00000	180	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,567.00000	1,601	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			109.00000	100	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,286.00000	2,322	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			99.00000	91	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,376.00000	2,412	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			184.00000	174	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,611.00000	1,646	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			95.00000	86	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,422.00000	2,458	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			86.00000	78	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,513.00000	2,550	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			120.00000	110	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,197.00000	2,232	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			95.00000	86	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,422.00000	2,458	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			78.00000	71	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,605.00000	2,643	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			109.00000	100	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,286.00000	2,322	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			90.00000	82	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,467.00000	2,504	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			196.00000	186	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,523.00000	1,557	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			90.00000	82	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,467.00000	2,504	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			82.00000	75	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,559.00000	2,596	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			135.00000	127	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,062.00000	2,098	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			86.00000	78	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,513.00000	2,550	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			71.00000	64	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,698.00000	2,736	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			361.00000	345	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			788.00000	816	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			292.00000	279	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,019.00000	1,050	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.55	Call			273.00000	260	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,100.00000	1,132	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			375.00000	358	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			752.00000	779	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			302.00000	288	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			979.00000	1,010	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			336.00000	321	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			863.00000	892	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			292.00000	279	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,019.00000	1,050	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			224.00000	212	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,351.00000	1,384	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			209.00000	198	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,436.00000	1,470	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			348.00000	332	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			825.00000	854	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			264.00000	252	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,141.00000	1,173	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			470.00000	450	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			547.00000	571	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			488.00000	468	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			515.00000	539	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			389.00000	371	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			716.00000	743	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			404.00000	386	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			681.00000	707	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			375.00000	358	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			752.00000	779	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,323.00000	5,278	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,823.00000	3,778	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,330.00000	2,286	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			7.00000	7	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			963.00000	928	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			140.00000	150	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			24.00000	22	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,701.00000	3,743	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			5.00000	4	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,182.00000	5,226	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,678.00000	6,722	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,523.00000	5,478	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,023.00000	3,978	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,527.00000	2,482	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	4	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,119.00000	1,081	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			96.00000	103	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			30.00000	27	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,507.00000	3,549	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			6.00000	5	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,983.00000	5,027	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,478.00000	6,523	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,573.00000	5,528	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,073.00000	4,028	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,576.00000	2,532	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			3.00000	3	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,159.00000	1,121	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			86.00000	93	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			32.00000	28	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,459.00000	3,500	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			6.00000	5	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,933.00000	4,977	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,428.00000	6,473	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			620.00000	594	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			347.00000	366	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			452.00000	433	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			579.00000	604	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			419.00000	401	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			646.00000	672	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			313.00000	299	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			940.00000	970	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,843.00000	1,800	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			20.00000	21	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,373.00000	1,333	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			50.00000	55	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			645.00000	619	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			322.00000	340	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			0.00000	1,995	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	16	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			0.00000	1,512	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	34	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			0.00000	726	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	248	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future			8.79630	8.83900		23.65	8,796.30	1	1,050.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		654.00000	635	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		665.00000	688	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		601.00000	583	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		762.00000	787	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		553.00000	537	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		864.00000	890	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		509.00000	494	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		970.00000	998	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		483.00000	469	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,044.00000	1,073	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		470.00000	457	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,081.00000	1,110	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		509.00000	494	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		970.00000	998	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		446.00000	433	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,157.00000	1,187	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		538.00000	522	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		899.00000	926	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		470.00000	457	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,081.00000	1,110	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		458.00000	445	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,119.00000	1,149	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		393.00000	382	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,354.00000	1,386	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		374.00000	363	27.09	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,435.00000	1,467	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		330.00000	320	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,641.00000	1,674	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		355.00000	345	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,516.00000	1,549	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		383.00000	372	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,394.00000	1,426	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		383.00000	372	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,394.00000	1,426	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		347.00000	337	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,558.00000	1,590	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		130.00000	123	32.74	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,591.00000	3,627	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		300.00000	291	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,811.00000	1,845	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		287.00000	278	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,898.00000	1,932	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		280.00000	272	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,941.00000	1,975	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Call			268.00000	259	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,029.00000	2,063	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			246.00000	238	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,207.00000	2,241	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			219.00000	212	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,430.00000	2,465	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			224.00000	216	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,385.00000	2,420	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			235.00000	227	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,296.00000	2,330	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			307.00000	298	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,768.00000	1,802	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			293.00000	284	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,854.00000	1,888	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			262.00000	254	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,073.00000	2,107	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			251.00000	243	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,162.00000	2,197	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			246.00000	238	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,207.00000	2,241	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			322.00000	313	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,683.00000	1,716	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			338.00000	328	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,599.00000	1,632	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			274.00000	265	28.90	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,985.00000	2,019	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			257.00000	248	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,118.00000	2,152	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			338.00000	328	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,599.00000	1,632	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			96.00000	92	33.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,257.00000	4,296	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			209.00000	202	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,520.00000	2,556	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			214.00000	207	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,475.00000	2,511	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			196.00000	189	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,657.00000	2,693	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			205.00000	198	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,566.00000	2,602	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			130.00000	123	32.74	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,591.00000	3,627	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			173.00000	167	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,934.00000	2,970	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			180.00000	174	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,841.00000	2,877	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		146.00000	140	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,307.00000	3,344	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		125.00000	118	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,686.00000	3,722	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		108.00000	100	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,069.00000	4,104	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		85.00000	85	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,446.00000	4,489	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		153.00000	147	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,214.00000	3,251	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		112.00000	104	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,973.00000	4,008	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		90.00000	89	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,351.00000	4,392	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		807.00000	782	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		468.00000	486	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		568.00000	552	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		829.00000	855	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		413.00000	402	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,274.00000	1,305	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		141.00000	134	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,402.00000	3,438	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		80.00000	82	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,541.00000	4,586	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		857.00000	831	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		418.00000	434	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		435.00000	422	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,196.00000	1,226	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		322.00000	313	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,683.00000	1,716	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		188.00000	181	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,749.00000	2,785	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		116.00000	108	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,877.00000	3,912	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		673.00000	653	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		634.00000	657	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		159.00000	154	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,120.00000	3,157	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		66.00000	74	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		4,827.00000	4,877	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		636.00000	617	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		697.00000	721	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		120.00000	113	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,781.00000	3,817	33.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.10	Call			90.00000	89	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,351.00000	4,392	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			62.00000	71	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,923.00000	4,975	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			715.00000	693	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			576.00000	597	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			166.00000	160	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,027.00000	3,064	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			101.00000	96	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,162.00000	4,200	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			70.00000	76	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,731.00000	4,780	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			759.00000	736	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			520.00000	540	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			135.00000	128	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,496.00000	3,532	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			108.00000	100	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,069.00000	4,104	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			75.00000	79	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,636.00000	4,683	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			694.00000	673	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			605.00000	627	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			496.00000	481	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,007.00000	1,035	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			364.00000	354	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,475.00000	1,508	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			162.00000	157	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,073.00000	3,110	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			127.00000	120	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,638.00000	3,674	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			98.00000	94	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,209.00000	4,248	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			68.00000	75	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,779.00000	4,829	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			966.00000	937	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			327.00000	340	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			673.00000	653	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			634.00000	657	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			159.00000	154	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,120.00000	3,157	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,025.00000	994	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			286.00000	298	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,055.00000	1,024	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			266.00000	278	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			737.00000	715	23.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put			548.00000	568	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			523.00000	508	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			934.00000	962	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			219.00000	212	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,430.00000	2,465	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			169.00000	163	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,980.00000	3,017	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			132.00000	126	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,543.00000	3,579	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			105.00000	98	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,116.00000	4,152	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,152.00000	1,119	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			213.00000	222	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			568.00000	552	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			829.00000	855	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			141.00000	134	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,402.00000	3,438	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,119.00000	1,086	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			230.00000	240	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			783.00000	759	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			494.00000	513	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			403.00000	392	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,314.00000	1,345	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			229.00000	222	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,340.00000	2,375	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			176.00000	170	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,887.00000	2,924	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			138.00000	131	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,449.00000	3,485	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			82.00000	84	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,493.00000	4,538	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,296.00000	1,261	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			157.00000	164	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			910.00000	882	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			371.00000	386	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			196.00000	189	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,657.00000	2,693	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,334.00000	1,299	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			145.00000	153	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			937.00000	909	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			348.00000	363	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			654.00000	635	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			665.00000	688	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			200.00000	193	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,611.00000	2,647	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			156.00000	150	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,167.00000	3,204	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,374.00000	1,338	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			135.00000	141	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,087.00000	1,055	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			248.00000	258	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			538.00000	522	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			899.00000	926	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			883.00000	856	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			394.00000	410	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			618.00000	600	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			729.00000	753	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			192.00000	185	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,703.00000	2,739	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			150.00000	144	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,261.00000	3,297	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			118.00000	111	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,829.00000	3,864	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	70	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,971.00000	5,024	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			636.00000	617	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			697.00000	721	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			153.00000	147	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,214.00000	3,251	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			55.00000	66	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,116.00000	5,170	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			59.00000	69	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,020.00000	5,072	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			156.00000	150	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,167.00000	3,204	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			123.00000	115	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,734.00000	3,769	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			64.00000	72	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,875.00000	4,926	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			52.00000	64	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,213.00000	5,268	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			995.00000	965	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			306.00000	319	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			910.00000	882	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			371.00000	386	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			966.00000	937	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			327.00000	340	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,296.00000	1,261	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			157.00000	164	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,055.00000	1,024	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put			266.00000	278	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			831.00000	806	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			442.00000	460	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			169.00000	163	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,980.00000	3,017	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			105.00000	98	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,116.00000	4,152	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			50.00000	63	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,261.00000	5,317	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,186.00000	1,152	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			197.00000	205	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			73.00000	78	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,684.00000	4,732	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,258.00000	1,223	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			169.00000	177	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			77.00000	81	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,588.00000	4,634	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,536.00000	1,499	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			97.00000	103	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,664.00000	1,626	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			75.00000	79	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			737.00000	715	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			548.00000	568	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			274.00000	265	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,985.00000	2,019	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			114.00000	106	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,925.00000	3,960	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			93.00000	91	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,304.00000	4,344	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,707.00000	1,669	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			68.00000	73	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			759.00000	736	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			520.00000	540	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,413.00000	1,377	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			124.00000	131	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			618.00000	600	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			729.00000	753	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			240.00000	232	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,251.00000	2,286	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			176.00000	170	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,887.00000	2,924	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			77.00000	81	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,588.00000	4,634	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,621.00000	1,583	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			82.00000	87	20.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			715.00000	693	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			576.00000	597	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,976.00000	1,937	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			37.00000	40	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,296.00000	1,261	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			157.00000	164	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,022.00000	1,983	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			33.00000	36	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			330.00000	320	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,641.00000	1,674	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,930.00000	1,891	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			41.00000	45	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,258.00000	1,223	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			169.00000	177	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			883.00000	856	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			394.00000	410	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			315.00000	305	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,726.00000	1,759	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			127.00000	120	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,638.00000	3,674	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,930.00000	1,891	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			41.00000	45	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,069.00000	2,029	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			30.00000	33	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,289.00000	5,246	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,795.00000	3,752	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			6.00000	6	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,313.00000	2,272	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			24.00000	26	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			20.00000	31	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,731.00000	6,785	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,539.00000	5,496	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,043.00000	4,000	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			4.00000	4	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,559.00000	2,517	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			20.00000	20	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,220.00000	1,186	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			181.00000	189	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			23.00000	36	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,484.00000	6,540	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,578.00000	1,541	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			89.00000	95	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,119.00000	1,086	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.95	Put		230.00000	240	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		783.00000	759	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		494.00000	513	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		114.00000	106	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,925.00000	3,960	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,844.00000	3,802	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,854.00000	2,812	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,885.00000	1,846	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		46.00000	50	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		0.00000	3,009	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	13	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.91170	8.95250		23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		0.00000	773	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		0.00000	811	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		722.00000	705	24.35	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		919.00000	943	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		674.00000	658	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,022.00000	1,047	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		645.00000	630	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,092.00000	1,118	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		604.00000	590	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,201.00000	1,228	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		631.00000	616	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,128.00000	1,154	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		578.00000	565	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,276.00000	1,303	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		578.00000	565	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,276.00000	1,303	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		335.00000	326	29.01	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,432.00000	2,464	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		282.00000	275	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,830.00000	2,863	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		591.00000	577	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,238.00000	1,265	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		521.00000	509	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,468.00000	1,497	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		490.00000	478	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,587.00000	1,616	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		443.00000	432	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,790.00000	1,821	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		480.00000	468	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,627.00000	1,657	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		510.00000	498	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,508.00000	1,537	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		510.00000	498	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,508.00000	1,537	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		470.00000	459	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,668.00000	1,697	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		213.00000	206	31.22	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,560.00000	3,595	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		532.00000	520	26.18	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,429.00000	1,458	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		470.00000	459	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,668.00000	1,697	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		410.00000	400	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,958.00000	1,989	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		402.00000	393	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,000.00000	2,031	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		418.00000	408	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,915.00000	1,946	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		395.00000	385	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,042.00000	2,074	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		374.00000	365	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,171.00000	2,203	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		341.00000	332	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,389.00000	2,421	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		310.00000	302	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,607.00000	2,640	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		316.00000	307	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,563.00000	2,596	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		328.00000	319	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,476.00000	2,508	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		322.00000	313	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,520.00000	2,552	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		361.00000	352	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,258.00000	2,290	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		367.00000	358	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,215.00000	2,246	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		348.00000	339	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,346.00000	2,377	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		335.00000	326	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,432.00000	2,464	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		354.00000	346	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,302.00000	2,334	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		381.00000	371	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,128.00000	2,160	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		395.00000	385	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,042.00000	2,074	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Call			367.00000	358	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,215.00000	2,246	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			304.00000	296	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,652.00000	2,684	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			289.00000	281	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,776.00000	2,809	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			298.00000	290	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,696.00000	2,729	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			298.00000	290	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,696.00000	2,729	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			293.00000	285	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,740.00000	2,773	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			267.00000	260	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,965.00000	2,998	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			288.00000	280	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,785.00000	2,818	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			258.00000	251	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,055.00000	3,089	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			277.00000	270	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,875.00000	2,908	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			272.00000	265	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,920.00000	2,953	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			554.00000	542	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,352.00000	1,380	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			490.00000	478	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,587.00000	1,616	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			452.00000	441	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,749.00000	1,779	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			434.00000	424	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,832.00000	1,862	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			195.00000	190	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,793.00000	3,828	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			617.00000	603	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,165.00000	1,191	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			272.00000	265	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,920.00000	2,953	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			118.00000	114	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,866.00000	4,902	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			659.00000	644	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,057.00000	1,082	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			361.00000	352	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,258.00000	2,290	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			127.00000	122	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,725.00000	4,761	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			690.00000	673	24.61	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.25	Put			987.00000	1,012	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			134.00000	129	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,631.00000	4,667	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			706.00000	689	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			953.00000	977	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			328.00000	319	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,476.00000	2,508	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			137.00000	132	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,585.00000	4,620	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			739.00000	721	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			886.00000	909	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			144.00000	139	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,492.00000	4,527	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			249.00000	242	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,147.00000	3,180	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			104.00000	100	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,102.00000	5,138	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			566.00000	553	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,314.00000	1,341	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			263.00000	255	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,010.00000	3,044	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			253.00000	246	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,101.00000	3,135	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			107.00000	103	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,054.00000	5,091	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			249.00000	242	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,147.00000	3,180	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			241.00000	234	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,238.00000	3,272	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			232.00000	225	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,330.00000	3,364	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			94.00000	90	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,292.00000	5,329	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			543.00000	530	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,390.00000	1,419	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			304.00000	296	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,652.00000	2,684	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			253.00000	246	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,101.00000	3,135	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			245.00000	238	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,192.00000	3,226	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			102.00000	98	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,149.00000	5,186	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			112.00000	108	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,960.00000	4,996	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Call			674.00000	658	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,022.00000	1,047	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			131.00000	126	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,678.00000	4,714	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			849.00000	829	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			697.00000	717	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			152.00000	146	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,399.00000	4,434	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			792.00000	773	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			789.00000	811	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			388.00000	378	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,085.00000	2,117	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			322.00000	313	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,520.00000	2,552	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			141.00000	135	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,538.00000	4,574	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			354.00000	346	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,302.00000	2,334	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			293.00000	285	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,740.00000	2,773	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			124.00000	119	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,772.00000	4,808	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			830.00000	810	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			727.00000	748	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			402.00000	393	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,000.00000	2,031	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			388.00000	378	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,085.00000	2,117	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			148.00000	142	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,445.00000	4,481	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			774.00000	755	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			821.00000	843	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			121.00000	116	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,819.00000	4,855	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			869.00000	849	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			667.00000	687	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			155.00000	150	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,353.00000	4,388	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			934.00000	912	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			581.00000	600	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			426.00000	416	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,874.00000	1,904	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			167.00000	161	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,215.00000	4,249	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			956.00000	934	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Put		554.00000	572	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		434.00000	424	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,832.00000	1,862	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		172.00000	165	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,169.00000	4,203	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,004.00000	980	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		501.00000	519	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		177.00000	172	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,075.00000	4,110	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		980.00000	957	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		527.00000	545	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		461.00000	450	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,708.00000	1,738	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		443.00000	432	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,790.00000	1,821	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		174.00000	169	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,122.00000	4,158	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,190.00000	1,163	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		337.00000	351	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		500.00000	488	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,547.00000	1,576	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		199.00000	193	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,746.00000	3,781	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,161.00000	1,135	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		358.00000	373	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,249.00000	1,221	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		297.00000	309	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		543.00000	530	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,390.00000	1,419	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		205.00000	200	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,653.00000	3,688	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,280.00000	1,251	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		277.00000	290	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		209.00000	203	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,606.00000	3,641	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,079.00000	1,054	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		427.00000	443	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		480.00000	468	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,627.00000	1,657	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		461.00000	450	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,708.00000	1,738	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		186.00000	181	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,933.00000	3,969	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,219.00000	1,192	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		317.00000	330	21.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.85	Call			532.00000	520	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,429.00000	1,458	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			202.00000	196	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,699.00000	3,734	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,315.00000	1,282	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			262.00000	271	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			566.00000	553	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,314.00000	1,341	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,498.00000	1,464	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			196.00000	202	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			631.00000	616	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,128.00000	1,154	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			209.00000	203	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,606.00000	3,641	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,537.00000	1,502	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			184.00000	190	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,576.00000	1,540	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			173.00000	179	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			659.00000	644	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,057.00000	1,082	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			216.00000	210	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,514.00000	3,548	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,615.00000	1,579	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			162.00000	168	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,303.00000	5,262	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,816.00000	3,774	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			13.00000	13	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,356.00000	2,316	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			54.00000	54	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			189.00000	184	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,886.00000	3,922	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			44.00000	42	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,742.00000	6,780	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,553.00000	5,512	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,062.00000	4,022	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			10.00000	10	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,593.00000	2,553	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			41.00000	41	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			50.00000	48	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,498.00000	6,536	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,777.00000	1,740	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			124.00000	128	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			739.00000	721	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		886.00000	909	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		706.00000	689	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		953.00000	977	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		591.00000	577	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,238.00000	1,265	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		236.00000	230	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,284.00000	3,318	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,865.00000	3,824	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		12.00000	12	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,882.00000	2,841	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		29.00000	29	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,945.00000	1,908	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		93.00000	96	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		228.00000	221	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,375.00000	3,410	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		159.00000	153	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,307.00000	4,342	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		0.00000	3,972	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		0.00000	11	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		0.00000	2,986	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		0.00000	24	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		0.00000	2,038	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		0.00000	76	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.01160	9.05050		23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		908.00000	887	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		907.00000	925	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		855.00000	835	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,004.00000	1,023	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		790.00000	771	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,140.00000	1,160	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		760.00000	742	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,210.00000	1,231	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		718.00000	701	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,318.00000	1,339	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		746.00000	728	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,246.00000	1,266	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		692.00000	675	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,392.00000	1,414	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		732.00000	714	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,282.00000	1,303	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		339.00000	328	29.46	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,189.00000	3,216	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		872.00000	852	24.00	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		972.00000	990	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		705.00000	688	25.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,355.00000	1,376	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			632.00000	616	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,581.00000	1,605	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			599.00000	584	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,699.00000	1,723	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			550.00000	536	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,899.00000	1,924	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			589.00000	574	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,738.00000	1,762	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			621.00000	605	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,620.00000	1,644	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			314.00000	303	29.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,413.00000	3,441	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			790.00000	771	24.56	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,140.00000	1,160	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,395.00000	1,367	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			344.00000	355	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			679.00000	663	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,429.00000	1,451	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			655.00000	639	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,505.00000	1,527	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			610.00000	595	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,659.00000	1,683	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			569.00000	555	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,818.00000	1,843	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			290.00000	280	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,640.00000	3,668	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,366.00000	1,338	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			365.00000	376	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			667.00000	651	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,467.00000	1,489	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			643.00000	627	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,543.00000	1,566	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			579.00000	564	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,778.00000	1,803	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			559.00000	545	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,859.00000	1,884	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			286.00000	275	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,685.00000	3,714	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,282.00000	1,256	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			432.00000	444	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			655.00000	639	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,505.00000	1,527	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			569.00000	555	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,818.00000	1,843	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.50	Call			532.00000	518	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,981.00000	2,007	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			273.00000	263	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,823.00000	3,852	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,204.00000	1,179	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			504.00000	517	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			621.00000	605	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,620.00000	1,644	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			559.00000	545	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,859.00000	1,884	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			541.00000	527	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,940.00000	1,965	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			523.00000	510	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,023.00000	2,048	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			506.00000	493	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,106.00000	2,132	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			261.00000	252	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,961.00000	3,990	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,309.00000	1,282	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			409.00000	421	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			667.00000	651	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,467.00000	1,489	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			277.00000	267	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,777.00000	3,806	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,569.00000	1,539	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			269.00000	277	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			775.00000	757	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,175.00000	1,195	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			643.00000	627	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,543.00000	1,566	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,606.00000	1,575	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			255.00000	263	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			679.00000	663	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,429.00000	1,451	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			309.00000	298	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,458.00000	3,486	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,643.00000	1,611	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			242.00000	250	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			806.00000	787	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,105.00000	1,125	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			775.00000	757	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,175.00000	1,195	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			304.00000	293	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,503.00000	3,532	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,680.00000	1,648	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.60	Put			229.00000	236	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			822.00000	802	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,071.00000	1,091	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,301.00000	5,262	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,820.00000	3,781	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			20.00000	19	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,384.00000	2,347	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			84.00000	85	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,255.00000	1,229	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			455.00000	468	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			417.00000	406	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,617.00000	2,644	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			142.00000	136	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,342.00000	5,375	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			74.00000	71	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,774.00000	6,809	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,551.00000	5,512	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,067.00000	4,028	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			17.00000	16	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,613.00000	2,574	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			62.00000	62	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			454.00000	442	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,404.00000	2,431	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			281.00000	271	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,731.00000	3,760	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			158.00000	152	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,108.00000	5,140	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			83.00000	79	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,532.00000	6,567	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,873.00000	1,839	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			173.00000	178	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			838.00000	818	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,038.00000	1,057	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			746.00000	728	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,246.00000	1,266	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			344.00000	333	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,144.00000	3,171	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,870.00000	3,830	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			19.00000	19	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,893.00000	2,854	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			43.00000	42	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,994.00000	1,960	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			144.00000	148	21.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.20	Call			424.00000	413	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,574.00000	2,601	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			223.00000	215	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,373.00000	4,403	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			0.00000	3,043	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			0.00000	32	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			0.00000	2,126	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			0.00000	114	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			0.00000	905	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			0.00000	893	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			0.00000	318	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			0.00000	3,306	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			0.00000	234	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			0.00000	4,222	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.65520		12.68890		19.49	8,036,052.00	635	18,395.00
£ / R On 12/06/2009 Currency Future	12.70	Call			356.00000	321	19.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			367.00000	366	19.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			300.00000	269	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			462.00000	464	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			230.00000	204	21.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			641.00000	649	21.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			207.00000	184	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			718.00000	729	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			169.00000	146	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			880.00000	891	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			178.00000	158	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			839.00000	852	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			157.00000	135	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			918.00000	930	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			78.00000	63	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,289.00000	1,308	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			126.00000	106	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			1,037.00000	1,051	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			116.00000	98	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,078.00000	1,092	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			108.00000	90	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			1,119.00000	1,135	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			85.00000	69	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,246.00000	1,264	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			61.00000	48	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,422.00000	1,443	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			72.00000	58	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,333.00000	1,353	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			78.00000	63	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Put			1,289.00000	1,308	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			66.00000	53	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,377.00000	1,398	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			51.00000	40	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,512.00000	1,535	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			47.00000	36	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,558.00000	1,581	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			43.00000	33	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,604.00000	1,628	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			39.00000	30	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,650.00000	1,675	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			56.00000	44	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,467.00000	1,489	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			20.00000	15	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,981.00000	2,009	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			12.00000	8	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,223.00000	2,253	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,715.00000	2,747	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	5	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,419.00000	2,450	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			10.00000	7	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,321.00000	2,352	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	6	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,370.00000	2,401	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			12.00000	8	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,223.00000	2,253	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			32.00000	25	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,743.00000	1,769	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			24.00000	18	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,885.00000	1,913	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			18.00000	13	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			2,029.00000	2,058	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			15.00000	11	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,126.00000	2,155	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			13.00000	9	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,175.00000	2,204	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			11.00000	8	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,272.00000	2,302	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			20.00000	15	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,981.00000	2,009	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			16.00000	12	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			2,078.00000	2,107	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			22.00000	16	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,933.00000	1,961	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.60	Call			22.00000	16	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,933.00000	1,961	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			27.00000	20	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,838.00000	1,865	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			35.00000	27	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,697.00000	1,722	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			29.00000	22	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,791.00000	1,817	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			5.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,666.00000	2,698	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	5	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,468.00000	2,500	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			5.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,666.00000	2,698	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	6	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,370.00000	2,401	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			4.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,765.00000	2,797	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			6.00000	4	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,567.00000	2,599	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			51.00000	40	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,512.00000	1,535	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			13.00000	9	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,175.00000	2,204	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	4	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,518.00000	2,549	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,864.00000	2,897	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,212.00000	3,246	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,462.00000	3,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,163.00000	3,196	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,963.00000	2,996	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			3,013.00000	3,046	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,914.00000	2,946	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			3,063.00000	3,096	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,914.00000	2,946	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.35	Put		3,662.00000	3,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,312.00000	3,345	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		3,412.00000	3,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		3,811.00000	3,845	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		3,512.00000	3,545	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,711.00000	3,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,911.00000	3,945	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		4,011.00000	4,045	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		4,061.00000	4,095	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,761.00000	3,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		3,562.00000	3,595	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		4,111.00000	4,145	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,461.00000	4,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		4,361.00000	4,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		4,811.00000	4,845	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		5,111.00000	5,145	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,711.00000	5,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		6,311.00000	6,345	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		6,461.00000	6,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		6,111.00000	6,145	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		5,661.00000	5,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		5,561.00000	5,595	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		6,061.00000	6,095	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,561.00000	4,595	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,612.00000	3,645	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,113.00000	3,146	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	5	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,419.00000	2,450	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,616.00000	2,648	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,715.00000	2,747	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,814.00000	2,847	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			15.00000	11	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,126.00000	2,155	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	3	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,616.00000	2,648	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	5	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,468.00000	2,500	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3.00000	2	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,864.00000	2,897	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,113.00000	3,146	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,212.00000	3,246	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,963.00000	2,996	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,512.00000	3,545	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,212.00000	3,246	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,412.00000	3,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,262.00000	3,295	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,362.00000	3,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,711.00000	3,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,312.00000	3,345	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,612.00000	3,645	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.60	Put			3,911.00000	3,945	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,111.00000	4,145	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			4,011.00000	4,045	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,211.00000	4,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,311.00000	4,345	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,211.00000	4,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,411.00000	4,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,861.00000	3,895	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,961.00000	3,995	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,161.00000	4,195	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,261.00000	4,295	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,462.00000	3,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,662.00000	3,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,161.00000	4,195	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,661.00000	4,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,761.00000	4,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,861.00000	4,895	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,961.00000	4,995	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,761.00000	5,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,861.00000	5,895	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,961.00000	5,995	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,161.00000	6,195	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,261.00000	6,295	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,361.00000	6,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,161.00000	5,195	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,261.00000	5,295	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,361.00000	5,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,461.00000	5,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,261.00000	5,295	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,461.00000	5,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,761.00000	5,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,961.00000	5,995	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,811.00000	5,845	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,911.00000	5,945	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			6,011.00000	6,045	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,211.00000	6,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,411.00000	6,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,511.00000	6,545	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,161.00000	6,195	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,361.00000	6,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,561.00000	6,595	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,661.00000	6,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,761.00000	6,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,861.00000	6,895	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,211.00000	6,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.30	Put		6,611.00000	6,645	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,711.00000	6,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,711.00000	4,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,911.00000	4,945	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		5,011.00000	5,045	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		5,211.00000	5,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		5,311.00000	5,345	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		5,411.00000	5,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		5,511.00000	5,545	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		4,411.00000	4,445	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		4,511.00000	4,545	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		4,611.00000	4,645	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,711.00000	4,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		5,211.00000	5,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,961.00000	3,995	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,461.00000	4,495	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		4,361.00000	4,395	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,661.00000	4,695	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,861.00000	4,895	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,761.00000	3,795	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		1.00000	1	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		3,163.00000	3,196	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		24.00000	18	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,885.00000	1,913	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		99.00000	83	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		1,161.00000	1,177	23.37	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Call			61.00000	48	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,422.00000	1,443	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			92.00000	76	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,203.00000	1,220	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			32.00000	25	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,743.00000	1,769	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			146.00000	125	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			957.00000	970	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			92.00000	76	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,203.00000	1,220	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			85.00000	69	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,246.00000	1,264	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			35.00000	27	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,697.00000	1,722	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			39.00000	30	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,650.00000	1,675	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			136.00000	115	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			997.00000	1,010	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			116.00000	98	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,078.00000	1,092	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			136.00000	115	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			997.00000	1,010	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			187.00000	166	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			798.00000	811	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			169.00000	146	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			880.00000	891	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			197.00000	175	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			758.00000	769	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,789.00000	4,755	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,289.00000	3,255	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,792.00000	1,757	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			3.00000	2	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			502.00000	460	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			213.00000	205	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,711.00000	5,745	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			7,211.00000	7,245	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,239.00000	5,205	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,739.00000	3,705	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,239.00000	2,205	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		822.00000	779	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		83.00000	74	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,489.00000	5,455	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		3,989.00000	3,955	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,489.00000	2,455	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,034.00000	993	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		45.00000	37	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		318.00000	285	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		429.00000	430	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		284.00000	255	20.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		495.00000	500	20.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		255.00000	228	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		566.00000	573	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		473.00000	432	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		235.00000	227	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		421.00000	383	19.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		283.00000	278	19.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		376.00000	340	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		337.00000	335	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		336.00000	302	20.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		397.00000	397	20.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		269.00000	241	21.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		530.00000	536	21.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		242.00000	216	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		603.00000	611	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		218.00000	194	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		679.00000	689	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	520	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		0.00000	165	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		0.00000	460	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		0.00000	205	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	407	18.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		0.00000	252	18.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	361	19.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		0.00000	306	19.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	255	20.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		0.00000	500	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.85210	12.88630		20.58	0.00	0	3,517.00
£ / R On 14/09/2009 Currency Future	12.90	Call		668.00000	628	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		682.00000	676	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		613.00000	575	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.05	Put			776.00000	773	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			533.00000	499	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			946.00000	947	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			504.00000	472	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			1,018.00000	1,020	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			453.00000	419	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,167.00000	1,167	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			465.00000	435	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,129.00000	1,133	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			437.00000	403	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,201.00000	1,201	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			312.00000	282	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,525.00000	1,530	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			392.00000	359	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,305.00000	1,307	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			363.00000	332	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,377.00000	1,380	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			377.00000	345	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,341.00000	1,343	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			363.00000	332	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,377.00000	1,380	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			324.00000	294	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,488.00000	1,492	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			277.00000	250	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,641.00000	1,647	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			288.00000	260	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,602.00000	1,608	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			312.00000	282	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,525.00000	1,530	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			256.00000	229	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,719.00000	1,727	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			236.00000	211	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,800.00000	1,809	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			226.00000	202	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,840.00000	1,850	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			266.00000	239	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,687	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			169.00000	148	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,133.00000	2,146	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			136.00000	118	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,350.00000	2,366	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			86.00000	73	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,800.00000	2,821	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			109.00000	93	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,572.00000	2,591	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.25	Call			119.00000	102	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,483.00000	2,500	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			130.00000	112	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,394.00000	2,410	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			169.00000	148	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,133.00000	2,146	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			208.00000	185	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,922.00000	1,933	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			184.00000	162	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,048.00000	2,060	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			136.00000	118	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,350.00000	2,366	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			148.00000	129	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,262.00000	2,277	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			162.00000	142	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,175.00000	2,189	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	123	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,306.00000	2,321	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			155.00000	135	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,219.00000	2,233	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			176.00000	155	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,090.00000	2,103	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			162.00000	142	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,175.00000	2,189	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			114.00000	98	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,527.00000	2,546	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			124.00000	107	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,438.00000	2,455	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			192.00000	169	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,005.00000	2,017	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			109.00000	93	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,572.00000	2,591	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			86.00000	73	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,800.00000	2,821	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			99.00000	85	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,663.00000	2,682	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			82.00000	70	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,846.00000	2,867	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			79.00000	66	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,892.00000	2,914	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			95.00000	81	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,708.00000	2,728	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			246.00000	220	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,759.00000	1,768	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			72.00000	60	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Put			2,985.00000	3,008	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			200.00000	177	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,964.00000	1,975	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			176.00000	155	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,090.00000	2,103	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			104.00000	89	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,618.00000	2,637	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			266.00000	239	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,687	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			337.00000	306	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,450.00000	1,454	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			350.00000	319	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,413.00000	1,417	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			300.00000	271	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,563.00000	1,569	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			217.00000	193	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,881.00000	1,891	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			114.00000	98	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,527.00000	2,546	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			65.00000	54	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,079.00000	3,102	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			104.00000	89	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,618.00000	2,637	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			72.00000	60	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,985.00000	3,008	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			65.00000	54	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,079.00000	3,102	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			59.00000	49	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,173.00000	3,197	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			54.00000	44	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,267.00000	3,292	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	123	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,306.00000	2,321	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			90.00000	77	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,754.00000	2,775	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			75.00000	63	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,939.00000	2,961	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			90.00000	77	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,754.00000	2,775	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			68.00000	57	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,032.00000	3,055	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			62.00000	51	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,126.00000	3,149	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			56.00000	47	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,220.00000	3,244	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.40	Call			246.00000	220	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,759.00000	1,768	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			44.00000	36	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,458.00000	3,484	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			300.00000	271	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,563.00000	1,569	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			200.00000	177	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,964.00000	1,975	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			130.00000	112	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,394.00000	2,410	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			208.00000	185	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,922.00000	1,933	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			406.00000	373	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,270.00000	1,271	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			377.00000	345	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,341.00000	1,343	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			324.00000	294	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,488.00000	1,492	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			217.00000	193	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,881.00000	1,891	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			392.00000	359	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,305.00000	1,307	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			422.00000	388	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,235.00000	1,236	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			256.00000	229	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,719.00000	1,727	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			478.00000	447	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,092.00000	1,095	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			453.00000	419	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,167.00000	1,167	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			491.00000	459	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,055.00000	1,057	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,786.00000	4,752	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,290.00000	3,255	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	3	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,869.00000	1,826	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			83.00000	74	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			793.00000	750	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			506.00000	498	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			19.00000	15	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,233.00000	4,263	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	3	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,717.00000	5,750	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	0	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put		7,214.00000	7,248	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,236.00000	5,202	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,737.00000	3,703	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		1.00000	1	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,276.00000	2,236	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		39.00000	34	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,056.00000	1,008	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		320.00000	306	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		31.00000	25	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,795.00000	3,823	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		6.00000	4	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,270.00000	5,302	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,765.00000	6,799	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,486.00000	5,452	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,987.00000	3,952	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		1.00000	0	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,511.00000	2,473	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		25.00000	20	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,229.00000	1,181	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		242.00000	229	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		40.00000	32	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,554.00000	3,580	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		8.00000	6	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,022.00000	5,054	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,515.00000	6,549	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		630.00000	592	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		744.00000	740	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		595.00000	559	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		809.00000	806	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		563.00000	528	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		877.00000	875	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		770.00000	728	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		534.00000	526	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		728.00000	688	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		591.00000	585	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		688.00000	647	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		651.00000	645	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		649.00000	610	20.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		713.00000	708	20.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		579.00000	543	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		843.00000	841	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Call		548.00000	513	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		911.00000	911	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		518.00000	485	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		982.00000	983	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	797	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		0.00000	445	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	708	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		0.00000	555	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	667	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		0.00000	615	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		0.00000	559	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		0.00000	806	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.02700	13.05980		21.37	13,027,000.00	1,000	1,441.00
£ / R On 14/12/2009 Currency Future	13.10	Call		878.00000	852	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		918.00000	925	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		841.00000	817	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		982.00000	990	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		734.00000	712	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,175.00000	1,185	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		696.00000	674	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,236.00000	1,247	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		624.00000	603	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,364.00000	1,376	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		659.00000	638	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,300.00000	1,311	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		607.00000	587	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,397.00000	1,410	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		470.00000	452	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,710.00000	1,725	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		558.00000	539	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,498.00000	1,512	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		542.00000	523	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,533.00000	1,546	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		542.00000	523	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,533.00000	1,546	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		527.00000	508	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,567.00000	1,581	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		484.00000	466	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,674.00000	1,689	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		430.00000	413	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,820.00000	1,836	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		456.00000	439	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,746.00000	1,762	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		443.00000	426	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,783.00000	1,799	22.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.50	Call			417.00000	401	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,858.00000	1,874	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			327.00000	313	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,168.00000	2,186	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			338.00000	323	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,128.00000	2,146	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			393.00000	377	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,933.00000	1,950	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			370.00000	355	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,010.00000	2,028	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			348.00000	333	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,088.00000	2,106	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			308.00000	294	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,248.00000	2,267	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			289.00000	276	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,329.00000	2,349	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			271.00000	258	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,411.00000	2,431	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			209.00000	199	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,750.00000	2,772	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			527.00000	508	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,567.00000	1,581	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			498.00000	479	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,638.00000	1,652	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			590.00000	570	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,431.00000	1,443	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			393.00000	377	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,933.00000	1,950	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			512.00000	494	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,603.00000	1,617	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			405.00000	389	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,895.00000	1,912	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			382.00000	366	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,972.00000	1,989	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			359.00000	344	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,049.00000	2,067	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			280.00000	267	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,370.00000	2,390	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			607.00000	587	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,397.00000	1,410	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			574.00000	554	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,464.00000	1,477	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			512.00000	494	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,603.00000	1,617	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			405.00000	389	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Put		1,895.00000	1,912	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		317.00000	303	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,208.00000	2,226	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		382.00000	366	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,972.00000	1,989	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		298.00000	285	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,288.00000	2,308	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		590.00000	570	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,431.00000	1,443	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		443.00000	426	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,783.00000	1,799	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		327.00000	313	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,168.00000	2,186	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		677.00000	656	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,268.00000	1,279	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		641.00000	620	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,332.00000	1,343	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		456.00000	439	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,746.00000	1,762	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,761.00000	4,728	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,288.00000	3,255	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		28.00000	28	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,961.00000	1,929	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		201.00000	202	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		995.00000	969	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		735.00000	742	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		183.00000	174	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,924.00000	2,947	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		64.00000	59	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,304.00000	4,332	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		20.00000	18	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,760.00000	5,791	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	5	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,246.00000	7,278	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,210.00000	5,177	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,723.00000	3,690	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		13.00000	13	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,332.00000	2,299	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		122.00000	122	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,226.00000	1,196	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		516.00000	519	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		246.00000	234	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,537.00000	2,557	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.85	Call		89.00000	83	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,879.00000	3,906	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		29.00000	26	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,319.00000	5,349	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		9.00000	8	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,799.00000	6,831	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,460.00000	5,427	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,968.00000	3,935	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		8.00000	8	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,550.00000	2,516	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		90.00000	89	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,383.00000	1,352	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		423.00000	425	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		106.00000	99	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,646.00000	3,672	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		35.00000	32	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,075.00000	5,105	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		11.00000	10	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,551.00000	6,583	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		807.00000	783	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,047.00000	1,056	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		774.00000	751	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,115.00000	1,124	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		956.00000	929	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		796.00000	802	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		916.00000	890	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		857.00000	863	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		774.00000	751	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,115.00000	1,124	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		696.00000	674	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,236.00000	1,247	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		0.00000	1,053	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		0.00000	626	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	1,009	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		0.00000	682	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		0.00000	929	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		0.00000	802	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.34050	13.36780		22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,261.00000	1,241	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,244.00000	1,251	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,209.00000	1,188	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,341.00000	1,348	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,110.00000	1,090	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,542.00000	1,550	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call			1,079.00000	1,060	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,611.00000	1,620	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,021.00000	1,003	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,753.00000	1,762	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,050.00000	1,031	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,682.00000	1,690	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,007.00000	989	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,789.00000	1,799	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			893.00000	877	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,126.00000	2,137	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			954.00000	937	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,936.00000	1,947	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,244.00000	1,223	22.21	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,277.00000	1,283	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			446.00000	440	27.99	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,578.00000	4,599	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,064.00000	1,045	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,646.00000	1,655	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,686.00000	1,659	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			668.00000	668	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,453.00000	1,430	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			935.00000	940	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,094.00000	1,075	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,576.00000	1,585	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			741.00000	728	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,723.00000	2,737	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			589.00000	577	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,571.00000	3,587	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			465.00000	455	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,448.00000	4,464	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			337.00000	334	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,319.00000	5,344	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,714.00000	1,687	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			647.00000	647	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,474.00000	1,451	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			906.00000	911	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,279.00000	1,258	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,211.00000	1,218	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			967.00000	950	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,899.00000	1,909	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			750.00000	737	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,682.00000	2,696	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			595.00000	584	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,528.00000	3,543	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			471.00000	460	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.30	Put		4,403.00000	4,420	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		342.00000	340	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,275.00000	5,299	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,793.00000	4,766	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		25.00000	25	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,382.00000	3,352	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		114.00000	111	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,153.00000	2,125	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		385.00000	384	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,352.00000	1,331	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,085.00000	1,091	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		622.00000	610	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,354.00000	3,370	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		431.00000	428	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,663.00000	4,687	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		262.00000	260	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,994.00000	6,020	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		157.00000	156	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,389.00000	7,416	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,231.00000	5,203	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		13.00000	13	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,801.00000	3,771	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		83.00000	81	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,486.00000	2,456	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		268.00000	265	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,540.00000	1,517	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		822.00000	826	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		690.00000	677	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,972.00000	2,987	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		487.00000	476	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,269.00000	4,286	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		305.00000	302	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,587.00000	5,612	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		183.00000	182	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,966.00000	6,992	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,477.00000	5,449	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	9	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,037.00000	4,008	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		69.00000	67	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,686.00000	2,656	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		219.00000	216	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,658.00000	1,634	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		690.00000	694	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		732.00000	719	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,765.00000	2,779	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.90	Call		516.00000	505	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,049.00000	4,065	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		331.00000	329	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,363.00000	5,388	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		200.00000	198	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,732.00000	6,758	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,942.00000	3,913	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		74.00000	73	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,022.00000	2,992	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		154.00000	152	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,222.00000	2,194	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		354.00000	353	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,610.00000	1,586	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		742.00000	745	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,079.00000	1,060	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,611.00000	1,620	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		917.00000	901	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,049.00000	2,060	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		715.00000	702	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,847.00000	2,861	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		568.00000	556	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,701.00000	3,716	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		0.00000	3,079	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		0.00000	138	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		0.00000	2,264	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		0.00000	324	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		0.00000	925	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		0.00000	1,984	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		0.00000	570	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		0.00000	3,630	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		0.00000	450	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		0.00000	4,509	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.31000	11.39370		19.37	2,917,980.00	258	22,547.00
€ / R On 12/06/2009 Currency Future	11.40	Call		305.00000	266	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		312.00000	356	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		286.00000	249	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		342.00000	389	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		184.00000	152	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		591.00000	642	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		170.00000	139	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		626.00000	679	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		170.00000	139	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		626.00000	679	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		142.00000	116	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.95	Put			699.00000	756	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			81.00000	63	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			938.00000	1,003	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			108.00000	86	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			815.00000	876	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			108.00000	86	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			815.00000	876	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			74.00000	57	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			980.00000	1,047	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			90.00000	70	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			896.00000	960	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			66.00000	51	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,023.00000	1,091	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			60.00000	46	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,066.00000	1,136	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			54.00000	41	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,110.00000	1,181	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			39.00000	29	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,245.00000	1,319	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			25.00000	18	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,431.00000	1,508	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			15.00000	11	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,622.00000	1,701	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			17.00000	12	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,574.00000	1,652	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			7.00000	5	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,913.00000	1,995	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			6.00000	4	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,963.00000	2,044	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			8.00000	5	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,864.00000	1,945	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			9.00000	6	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,816.00000	1,896	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			11.00000	7	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,767.00000	1,847	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			11.00000	7	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,767.00000	1,847	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			14.00000	9	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,670.00000	1,749	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			4.00000	3	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,110.00000	2,193	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			3.00000	2	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,259.00000	2,342	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,309.00000	2,391	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Call			5.00000	4	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,012.00000	2,094	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			6.00000	4	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,963.00000	2,044	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			14.00000	9	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,670.00000	1,749	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			22.00000	16	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,478.00000	1,556	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			12.00000	8	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,718.00000	1,798	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			20.00000	14	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,526.00000	1,604	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			5.00000	3	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,061.00000	2,143	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			3.00000	2	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,259.00000	2,342	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,309.00000	2,391	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,408.00000	2,491	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,508.00000	2,591	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	2	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,209.00000	2,292	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			7.00000	5	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,913.00000	1,995	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	2	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,160.00000	2,242	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,557.00000	2,641	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,607.00000	2,691	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,707.00000	2,790	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,256.00000	3,340	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,306.00000	3,390	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,957.00000	3,040	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,757.00000	2,840	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,458.00000	2,541	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	2	21.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.60	Put			2,209.00000	2,292	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	2	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,160.00000	2,242	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,408.00000	2,491	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			5.00000	4	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,012.00000	2,094	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,707.00000	2,790	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,106.00000	3,190	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,506.00000	3,590	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,806.00000	3,890	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,907.00000	2,990	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,807.00000	2,890	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			20.00000	14	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,526.00000	1,604	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			28.00000	20	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,384.00000	1,460	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			74.00000	57	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			980.00000	1,047	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			66.00000	51	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,023.00000	1,091	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			44.00000	33	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,200.00000	1,273	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			49.00000	37	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,155.00000	1,227	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			35.00000	26	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,291.00000	1,366	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			119.00000	95	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			775.00000	835	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			99.00000	78	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			855.00000	918	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			208.00000	181	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			514.00000	571	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			156.00000	127	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			662.00000	717	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			130.00000	105	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			737.00000	795	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			196.00000	166	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			552.00000	606	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Call			44.00000	33	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,200.00000	1,273	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			31.00000	23	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,338.00000	1,413	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			119.00000	95	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			775.00000	835	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			99.00000	78	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			855.00000	918	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			221.00000	193	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			478.00000	533	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			35.00000	26	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,291.00000	1,366	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			22.00000	16	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,478.00000	1,556	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			39.00000	29	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,245.00000	1,319	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			60.00000	46	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,066.00000	1,136	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			25.00000	18	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,431.00000	1,508	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,358.00000	2,441	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,508.00000	2,591	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,857.00000	2,940	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,057.00000	3,140	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,156.00000	3,240	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,356.00000	3,440	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,456.00000	3,540	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,556.00000	3,640	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,656.00000	3,740	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,007.00000	3,090	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,206.00000	3,290	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,907.00000	2,990	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.40	Put			3,007.00000	3,090	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,206.00000	3,290	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,406.00000	3,490	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,606.00000	3,690	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,706.00000	3,790	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,906.00000	3,990	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,006.00000	4,090	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,106.00000	4,190	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,206.00000	4,290	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,406.00000	3,490	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,506.00000	3,590	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,906.00000	3,990	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,657.00000	2,740	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			12.00000	8	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,718.00000	1,798	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,657.00000	2,740	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,757.00000	2,840	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,807.00000	2,890	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,144.00000	5,060	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,644.00000	3,560	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,144.00000	2,060	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			713.00000	642	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			70.00000	82	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,856.00000	3,940	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,356.00000	5,440	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,856.00000	6,940	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,494.00000	5,410	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,994.00000	3,910	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,494.00000	2,410	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,018.00000	939	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			24.00000	29	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,006.00000	5,090	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,506.00000	6,590	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,594.00000	5,510	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,094.00000	4,010	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,594.00000	2,510	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,111.00000	1,030	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			17.00000	20	18.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,906.00000	4,990	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,406.00000	6,490	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			268.00000	233	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			374.00000	423	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			236.00000	205	21.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			442.00000	495	21.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			491.00000	431	18.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			147.00000	171	18.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			428.00000	374	18.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			184.00000	214	18.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call			373.00000	326	19.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put			229.00000	266	19.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			326.00000	285	19.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			283.00000	325	19.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			251.00000	219	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			407.00000	459	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			221.00000	193	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			478.00000	533	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	462	18.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			0.00000	152	18.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	401	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.10	Put			0.00000	191	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	349	18.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			0.00000	239	18.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	305	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			0.00000	295	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	205	21.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			0.00000	495	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.48020		11.56690		20.30	72,795,948.20	6,341	8,458.00
€ / R On 14/09/2009 Currency Future	11.55	Call			591.00000	541	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			574.00000	611	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			553.00000	506	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			636.00000	676	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			433.00000	394	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			866.00000	914	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			452.00000	412	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			835.00000	882	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			415.00000	377	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			898.00000	947	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			398.00000	361	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			931.00000	981	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			305.00000	274	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,138.00000	1,194	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			334.00000	301	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,067.00000	1,121	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			349.00000	315	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,032.00000	1,085	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			291.00000	261	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,174.00000	1,231	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			278.00000	249	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,211.00000	1,269	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			253.00000	226	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,286.00000	1,346	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			241.00000	215	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,324.00000	1,385	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			209.00000	185	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,442.00000	1,505	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			171.00000	151	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,604.00000	1,671	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			139.00000	122	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,772.00000	1,842	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			147.00000	129	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,730.00000	1,799	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			147.00000	129	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,730.00000	1,799	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			101.00000	88	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.50	Put		2,034.00000	2,108	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		96.00000	83	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,079.00000	2,153	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		107.00000	93	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,990.00000	2,063	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		113.00000	98	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,946.00000	2,018	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		119.00000	104	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,902.00000	1,974	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		119.00000	104	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,902.00000	1,974	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		132.00000	116	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,815.00000	1,886	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		81.00000	70	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,214.00000	2,290	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		69.00000	59	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,352.00000	2,429	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		65.00000	56	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,398.00000	2,475	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		91.00000	79	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,124.00000	2,198	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		125.00000	110	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,859.00000	1,930	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		125.00000	110	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,859.00000	1,930	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		113.00000	98	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,946.00000	2,018	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		163.00000	143	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,646.00000	1,713	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		77.00000	66	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,260.00000	2,336	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		86.00000	74	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,169.00000	2,244	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		65.00000	56	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,398.00000	2,475	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		61.00000	52	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,444.00000	2,522	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		58.00000	49	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,491.00000	2,569	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		51.00000	44	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,585.00000	2,664	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		73.00000	62	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,306.00000	2,382	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		155.00000	136	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,688.00000	1,756	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.20	Call			46.00000	39	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,679.00000	2,759	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			21.00000	17	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,304.00000	3,387	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			73.00000	62	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,306.00000	2,382	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			51.00000	44	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,585.00000	2,664	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			41.00000	34	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,774.00000	2,854	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			36.00000	30	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,869.00000	2,950	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			32.00000	27	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,965.00000	3,046	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			28.00000	24	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,061.00000	3,143	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			91.00000	79	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,124.00000	2,198	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			41.00000	34	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,774.00000	2,854	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			36.00000	30	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,869.00000	2,950	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			230.00000	205	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,363.00000	1,425	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			209.00000	185	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,442.00000	1,505	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			189.00000	168	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,522.00000	1,587	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			96.00000	83	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,079.00000	2,153	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			55.00000	46	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,538.00000	2,616	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			48.00000	41	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,632.00000	2,711	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			43.00000	36	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,726.00000	2,806	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			155.00000	136	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,688.00000	1,756	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			189.00000	168	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,522.00000	1,587	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			199.00000	176	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,482.00000	1,546	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			180.00000	159	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,563.00000	1,629	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			69.00000	59	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Put			2,352.00000	2,429	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			163.00000	143	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,646.00000	1,713	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			86.00000	74	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,169.00000	2,244	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			219.00000	195	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,402.00000	1,465	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			253.00000	226	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,286.00000	1,346	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			319.00000	287	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,102.00000	1,157	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			265.00000	238	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,248.00000	1,307	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			381.00000	345	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			964.00000	1,015	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			319.00000	287	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,102.00000	1,157	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			199.00000	176	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,482.00000	1,546	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			398.00000	361	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			931.00000	981	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			364.00000	330	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			998.00000	1,050	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			381.00000	345	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			964.00000	1,015	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			241.00000	215	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,324.00000	1,385	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			471.00000	430	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			804.00000	850	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,167.00000	5,080	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,667.00000	3,580	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,186.00000	2,102	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			19.00000	21	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			927.00000	861	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			260.00000	281	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			10.00000	8	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,843.00000	3,928	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,334.00000	5,421	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,833.00000	6,920	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,467.00000	5,380	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.60	Call			3,967.00000	3,880	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,476.00000	2,391	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			9.00000	10	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,141.00000	1,069	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			174.00000	189	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			15.00000	12	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,548.00000	3,632	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	1	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,035.00000	5,121	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,533.00000	6,620	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,617.00000	5,530	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,117.00000	4,030	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,623.00000	2,537	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			6.00000	7	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,256.00000	1,182	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			140.00000	152	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			18.00000	15	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,401.00000	3,485	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			2.00000	2	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,885.00000	4,972	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,383.00000	6,470	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			571.00000	523	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			605.00000	643	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			535.00000	489	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			668.00000	709	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			502.00000	458	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			735.00000	778	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			719.00000	663	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			403.00000	433	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			673.00000	620	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			456.00000	490	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			630.00000	580	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			513.00000	549	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			518.00000	474	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			701.00000	743	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			486.00000	444	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			769.00000	814	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	737	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	357	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	686	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.20	Put		0.00000	406	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		0.00000	641	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		0.00000	461	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	600	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		0.00000	520	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	560	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		0.00000	580	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.63620	11.72110		20.98	0.00	0	508.00
€ / R On 14/12/2009 Currency Future	11.70	Call		0.00000	744	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		0.00000	808	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		748.00000	709	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		826.00000	873	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		635.00000	601	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,063.00000	1,114	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		649.00000	615	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,028.00000	1,079	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		620.00000	587	22.36	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,099.00000	1,151	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		606.00000	574	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,135.00000	1,187	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		531.00000	501	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,360.00000	1,415	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		554.00000	524	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,283.00000	1,338	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		567.00000	536	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,246.00000	1,300	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		508.00000	480	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,437.00000	1,494	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		498.00000	469	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,477.00000	1,533	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		230.00000	211	27.28	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,109.00000	3,175	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		487.00000	459	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,516.00000	1,573	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		477.00000	449	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,556.00000	1,613	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		438.00000	412	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,717.00000	1,776	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		404.00000	379	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,883.00000	1,943	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		374.00000	349	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,053.00000	2,113	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		389.00000	364	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,967.00000	2,028	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		381.00000	357	25.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Put		2,010.00000	2,070	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		381.00000	357	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,010.00000	2,070	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		340.00000	317	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,269.00000	2,331	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		334.00000	310	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,313.00000	2,374	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		346.00000	323	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,225.00000	2,287	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		353.00000	329	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,182.00000	2,243	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		360.00000	336	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,139.00000	2,200	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		353.00000	329	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,182.00000	2,243	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		367.00000	343	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,095.00000	2,156	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		313.00000	290	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,442.00000	2,504	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		396.00000	371	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,925.00000	1,985	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		207.00000	189	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,336.00000	3,403	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		327.00000	303	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,356.00000	2,417	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		300.00000	278	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,529.00000	2,591	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		288.00000	266	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,617.00000	2,679	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		276.00000	255	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,705.00000	2,768	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		265.00000	244	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,794.00000	2,858	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		389.00000	364	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,967.00000	2,028	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		374.00000	349	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,053.00000	2,113	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		320.00000	296	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,399.00000	2,460	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		306.00000	284	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,485.00000	2,547	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		294.00000	272	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,573.00000	2,635	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		429.00000	403	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,758.00000	1,817	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			412.00000	387	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,841.00000	1,901	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			340.00000	317	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,269.00000	2,331	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			412.00000	387	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,841.00000	1,901	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			313.00000	290	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,442.00000	2,504	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			421.00000	395	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,800.00000	1,859	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			320.00000	296	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,399.00000	2,460	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			306.00000	284	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,485.00000	2,547	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			282.00000	260	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,661.00000	2,724	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			288.00000	266	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,617.00000	2,679	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			448.00000	421	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,676.00000	1,735	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			457.00000	430	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,636.00000	1,694	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			421.00000	395	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,800.00000	1,859	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			346.00000	323	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,225.00000	2,287	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			457.00000	430	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,636.00000	1,694	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			467.00000	439	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,596.00000	1,653	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			429.00000	403	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,758.00000	1,817	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			542.00000	513	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,321.00000	1,376	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			519.00000	491	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,398.00000	1,454	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			580.00000	548	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,208.00000	1,262	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			508.00000	480	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,437.00000	1,494	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			593.00000	561	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,172.00000	1,224	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			567.00000	536	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,246.00000	1,300	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			519.00000	491	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,398.00000	1,454	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,332.00000	1,272	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		261.00000	286	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,036.00000	986	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		465.00000	500	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		804.00000	762	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		733.00000	776	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		225.00000	207	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,154.00000	3,220	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,472.00000	1,410	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		201.00000	224	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,146.00000	1,093	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		375.00000	406	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		890.00000	845	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		619.00000	659	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		696.00000	660	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		925.00000	974	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		216.00000	198	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,245.00000	3,311	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,224.00000	2,147	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		53.00000	61	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,090.00000	1,038	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		419.00000	452	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		156.00000	141	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,985.00000	4,054	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		68.00000	59	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,397.00000	5,473	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		28.00000	24	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,857.00000	6,937	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,515.00000	2,434	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		44.00000	48	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,267.00000	1,210	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		296.00000	323	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		176.00000	159	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,705.00000	3,773	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		81.00000	71	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,110.00000	5,185	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		33.00000	28	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,562.00000	6,642	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		620.00000	587	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,099.00000	1,151	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,661.00000	2,579	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		40.00000	43	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,366.00000	1,306	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		245.00000	270	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Call			187.00000	170	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,566.00000	3,634	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			88.00000	78	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,967.00000	5,041	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			37.00000	31	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,415.00000	6,495	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			766.00000	726	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			794.00000	840	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			730.00000	692	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			859.00000	906	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			664.00000	629	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			993.00000	1,043	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,935.00000	3,851	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			14.00000	14	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,954.00000	2,870	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			33.00000	34	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,992.00000	1,922	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			71.00000	86	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,236.00000	1,179	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			315.00000	343	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			212.00000	193	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,291.00000	3,357	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			139.00000	124	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,218.00000	4,288	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			0.00000	3,949	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	13	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			0.00000	2,967	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	31	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			0.00000	2,009	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			0.00000	72	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	1,240	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			0.00000	304	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			0.00000	202	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			0.00000	3,266	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	131	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			0.00000	4,195	28.59	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.93750		243.24800		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			289.52700		294.45450		0.00	202,668,900.00	70	811.00
ALBI On 06/08/2009 Index Future			295.56700		300.48700		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			289.22300		294.13400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.72300		124.79000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 06/08/2009 Index Future			126.24300		127.38000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.59100		129.69600		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			291.53000		294.92750		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			297.46800		301.04700		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			303.00250		306.52200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			350.89050		350.89050		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			359.86600		359.86600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			368.84150		368.84150		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.68000		7.69200		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.60000		8.46300		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.15000		8.05400		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.64600		8.51900		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.67300		8.55100		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.75700		8.63700		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.69900		8.58200		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.10200		8.22000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.00900		7.02700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.84700		6.86700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.45700		7.43600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.48900		7.43200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.28100		8.15800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.33700		8.19500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.53800		8.41700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.53900		8.41500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89969		9.90000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 29/05/2009 jRod			9.39000		9.39900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.72300		8.77900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.05600		289.60700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.74100		295.61600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.03800		300.99200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.30800		6.20000		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,889.00000	3,748	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.66500		5.53100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,362.00000	4,220	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,612.00000	4,469	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,269.00000	1,268	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			48.00000	47	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.11600		7.92500		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			41.00000	7	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,998.00000	5,055	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,992.00000	4,905	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			4.00000	9	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,542.00000	9,634	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.09400		7.89200		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,150.00000	7,247	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			891.00000	1,104	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.16900		7.95600		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,252.00000	2,782	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,714.00000	6,372	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.26400		8.03800		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,654.00000	4,119	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,134.00000	6,744	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.67900		8.44800		24.30	0.00	0	13,142.00
R186 On 07/05/2009 Bond Future	8.00	Call			318.00000	69	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,085.00000	7,187	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,717.00000	3,652	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			213.00000	500	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			2.00000	0	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,409.00000	15,758	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	6.50	Put			22,960.00000	25,311	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.67700		8.44000		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,572.00000	8,024	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,026.00000	4,874	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,721.00000	2,060	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,985.00000	14,720	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72100		8.47700		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			10,221.00000	8,826	25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,501.00000	8,542	25.33	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			5,642.00000	4,698	24.80	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,367.00000	14,860	24.80	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,580.00000	10,080	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,450.00000	7,386	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,727.00000	3,896	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,282.00000	16,887	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.48300		8.48300		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,107.00000	10,087	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,484.00000	12,464	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			590.00000	574	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			123.00000	108	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.19500		7.99400		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,518.00000	4,611	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1.00000	2	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.16300		7.95000		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,261.00000	5,518	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			746.00000	933	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.22500		8.00000		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,495.00000	2,112	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,626.00000	5,186	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.30400		8.06500		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,184.00000	2,779	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,490.00000	6,042	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.49700		8.30600		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,060.00000	2,999	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			56.00000	117	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.48400		8.28500		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,986.00000	6,147	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,578.00000	1,886	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.54400		8.33600		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,868.00000	2,447	16.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future	7.50	Put			7,746.00000	8,493	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.16700		8.40000		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,569.00000	6,228	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,678.00000	6,043	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.49800		8.30700		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,013.00000	1,986	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			210.00000	404	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			113.00000	26	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			3,791.00000	4,926	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,401.00000	3,247	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			62.00000	130	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.48800		8.29000		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,582.00000	6,670	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,727.00000	2,061	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.54100		8.33500		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,485.00000	3,008	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,854.00000	9,646	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.60300		8.38900		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,273.00000	5,627	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,429.00000	8,071	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.18500		7.99300		10.29	0.00	0	2,258.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,738.00000	3,018	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			4.00000	9	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.14900		7.94500		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			849.00000	660	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,358.00000	4,906	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,223.00000	4,633	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			617.00000	764	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21700		7.99900		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,044.00000	1,740	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,788.00000	4,235	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.30600		8.07300		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,566.00000	2,247	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,464.00000	4,904	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.65900		8.45800		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,603.00000	2,446	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			139.00000	287	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.65700		8.44900		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,032.00000	6,099	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,035.00000	2,435	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.70900		8.49400		20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future	7.50	Call		2,957.00000	2,499	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,567.00000	10,462	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.77100	8.54800		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		6,106.00000	5,435	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,988.00000	8,693	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.79700	8.59800		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		1,706.00000	904	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		699.00000	1,212	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.81900	8.61000		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,526.00000	5,618	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2,437.00000	2,894	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.88200	8.66600		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,217.00000	2,724	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,438.00000	10,331	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.98300	8.76300		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		6,390.00000	5,704	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,083.00000	8,779	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.27800	8.04800		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,046.00000	6,010	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		17.00000	50	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.26700	8.03200		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		5,372.00000	4,299	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,667.00000	6,710	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		9,059.00000	7,597	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		2,869.00000	3,522	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.29300	8.05200		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		4,499.00000	3,693	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,405.00000	13,756	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		15,868.00000	14,153	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		2,472.00000	2,914	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,709.00000	3,010	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,332.00000	15,790	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32200	8.07600		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		7,331.00000	6,328	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,853.00000	14,038	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		18,505.00000	16,801	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		3,684.00000	4,168	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.80000	291.36500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.66200	297.41000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.12500	302.81900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future			6.26160	6.19460		19.69	0.00	0	8,848.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		165.00000	197	19.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		170.00000	135	19.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		187.00000	221	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		142.00000	110	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		104.00000	124	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		309.00000	262	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		93.00000	111	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		349.00000	299	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		84.00000	100	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		389.00000	338	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		59.00000	73	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		514.00000	462	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		59.00000	73	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		514.00000	462	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		76.00000	90	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		431.00000	378	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		76.00000	90	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		431.00000	378	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		68.00000	81	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		474.00000	420	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		50.00000	63	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		555.00000	501	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		42.00000	54	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		598.00000	542	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		36.00000	46	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		641.00000	584	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		36.00000	46	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		641.00000	584	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		25.00000	33	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		730.00000	671	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		30.00000	39	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		685.00000	627	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		50.00000	63	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		555.00000	501	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		21.00000	27	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		776.00000	716	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		21.00000	27	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		776.00000	716	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		25.00000	33	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		730.00000	671	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		30.00000	39	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		685.00000	627	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		14.00000	19	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		870.00000	807	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.00	Call		17.00000	23	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		823.00000	761	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		12.00000	16	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		917.00000	854	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		10.00000	13	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		965.00000	901	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		14.00000	19	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		870.00000	807	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		10.00000	13	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		965.00000	901	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	1	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,606.00000	1,539	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,706.00000	1,639	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		1.00000	2	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,407.00000	1,340	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	5	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,209.00000	1,143	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		6.00000	9	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		1,062.00000	997	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		8.00000	11	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,013.00000	949	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		93.00000	111	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		349.00000	299	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		104.00000	124	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		309.00000	262	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		130.00000	155	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		236.00000	194	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		8.00000	11	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,013.00000	949	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	7	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,111.00000	1,045	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	5	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,209.00000	1,143	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		2.00000	3	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,308.00000	1,241	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		4.00000	6	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		1,160.00000	1,094	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		3.00000	4	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,258.00000	1,192	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		271.00000	319	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		77.00000	57	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		211.00000	251	18.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		116.00000	89	18.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		165.00000	197	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Put		170.00000	135	19.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		130.00000	155	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		236.00000	194	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		240.00000	283	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		95.00000	71	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		146.00000	175	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		202.00000	163	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		116.00000	138	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		272.00000	227	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		187.00000	221	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		142.00000	110	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	2	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,357.00000	1,291	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		1.00000	1	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,456.00000	1,390	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	7	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,111.00000	1,045	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,506.00000	1,440	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,506.00000	1,440	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	1	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,606.00000	1,539	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,706.00000	1,639	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,806.00000	1,739	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,906.00000	1,839	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		2,005.00000	1,938	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		2,105.00000	2,038	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		2,005.00000	1,938	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	2	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,357.00000	1,291	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,545.00000	5,612	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,045.00000	4,112	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,545.00000	2,612	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,045.00000	1,112	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	18.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,955.00000	1,889	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,455.00000	3,388	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,955.00000	4,888	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,455.00000	6,388	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,695.00000	5,762	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,195.00000	4,262	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,695.00000	2,762	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,195.00000	1,262	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,305.00000	3,238	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,805.00000	4,738	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,305.00000	6,238	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			5,795.00000	5,862	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,295.00000	4,362	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			2,795.00000	2,862	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,295.00000	1,362	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put			3,205.00000	3,138	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put			4,705.00000	4,638	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call			0.00000	0	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put			6,205.00000	6,138	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call			467.00000	527	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put			22.00000	15	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call			383.00000	438	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put			38.00000	27	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call			306.00000	357	18.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put			62.00000	45	18.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			240.00000	283	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			95.00000	71	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call			0.00000	482	18.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	20	18.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		0.00000	397	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		0.00000	35	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.32510	6.25830		19.90	10,120,160.00	1,600	1,174.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		307.00000	339	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		299.00000	264	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		327.00000	361	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		268.00000	235	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		241.00000	267	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		432.00000	392	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		227.00000	252	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		469.00000	426	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		215.00000	238	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		506.00000	462	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		164.00000	186	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		655.00000	611	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		177.00000	201	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		619.00000	576	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		203.00000	225	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		545.00000	500	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		192.00000	213	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		584.00000	538	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		177.00000	201	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		619.00000	576	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		151.00000	172	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		692.00000	647	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		151.00000	172	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		692.00000	647	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		127.00000	146	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		769.00000	721	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		107.00000	123	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		849.00000	798	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		127.00000	146	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		769.00000	721	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		138.00000	159	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		730.00000	684	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		192.00000	213	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		584.00000	538	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		117.00000	134	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		808.00000	759	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		98.00000	113	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		889.00000	838	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		117.00000	134	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		808.00000	759	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		98.00000	113	22.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		889.00000	838	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		81.00000	95	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		973.00000	920	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		89.00000	104	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		931.00000	879	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		89.00000	104	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		931.00000	879	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		74.00000	87	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,016.00000	962	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		61.00000	72	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,103.00000	1,047	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		241.00000	267	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		432.00000	392	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		215.00000	238	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		506.00000	462	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		81.00000	95	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		973.00000	920	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		68.00000	79	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		1,059.00000	1,004	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		271.00000	300	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		363.00000	325	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		61.00000	72	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,103.00000	1,047	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	60	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,192.00000	1,135	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		74.00000	87	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,016.00000	962	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	60	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,192.00000	1,135	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		42.00000	50	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,283.00000	1,224	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		56.00000	66	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,148.00000	1,091	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		46.00000	55	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,238.00000	1,179	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		38.00000	45	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,329.00000	1,270	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		289.00000	319	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		330.00000	294	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		255.00000	283	20.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		397.00000	358	20.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		255.00000	283	20.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		397.00000	358	20.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		327.00000	361	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		268.00000	235	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,508.00000	5,575	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,008.00000	4,075	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,508.00000	2,575	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,023.00000	1,087	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		15.00000	12	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		8.00000	10	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		2,000.00000	1,935	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,492.00000	3,425	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,992.00000	4,925	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,492.00000	6,425	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,708.00000	5,775	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,208.00000	4,275	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,708.00000	2,775	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,214.00000	1,280	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		6.00000	5	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		13.00000	16	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,805.00000	1,741	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,292.00000	3,225	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,792.00000	4,725	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,292.00000	6,225	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,758.00000	5,825	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,258.00000	4,325	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,758.00000	2,825	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,263.00000	1,329	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		5.00000	4	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		14.00000	18	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,756.00000	1,693	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,242.00000	3,175	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,742.00000	4,675	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,242.00000	6,175	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		395.00000	437	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		187.00000	162	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		347.00000	384	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		239.00000	209	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		555.00000	607	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		97.00000	82	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		485.00000	533	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		127.00000	108	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		423.00000	467	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		165.00000	141	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		371.00000	409	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		212.00000	184	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		0.00000	569	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		0.00000	94	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		0.00000	499	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		0.00000	124	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.38030	6.31230		20.40	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		406.00000	439	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		394.00000	359	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		424.00000	459	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		362.00000	328	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		339.00000	367	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		526.00000	487	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		324.00000	351	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		562.00000	521	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		324.00000	351	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		562.00000	521	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		311.00000	337	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		598.00000	556	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		225.00000	254	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		813.00000	774	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		270.00000	297	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		707.00000	667	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		298.00000	323	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		636.00000	592	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		286.00000	310	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		674.00000	629	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		298.00000	323	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		636.00000	592	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		254.00000	286	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		742.00000	705	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		254.00000	286	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put			742.00000	705	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			239.00000	270	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			777.00000	739	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			225.00000	254	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			813.00000	774	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			199.00000	226	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			887.00000	846	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			175.00000	200	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			963.00000	920	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			154.00000	177	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			1,042.00000	997	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			135.00000	156	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			1,123.00000	1,076	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			370.00000	401	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			458.00000	421	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			370.00000	401	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			458.00000	421	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			388.00000	420	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			425.00000	389	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			354.00000	383	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			492.00000	453	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			212.00000	240	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			849.00000	810	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			187.00000	213	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			924.00000	882	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			164.00000	188	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			1,002.00000	958	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			354.00000	383	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			492.00000	453	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			212.00000	240	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			849.00000	810	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			164.00000	188	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			1,002.00000	958	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			144.00000	166	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			1,082.00000	1,036	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			187.00000	213	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			924.00000	882	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,462.00000	5,530	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			3,962.00000	4,030	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,462.00000	2,530	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,014.00000	1,076	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			51.00000	46	18.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.35	Call		30.00000	36	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		2,067.00000	2,006	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	3	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,540.00000	3,473	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		5,038.00000	4,970	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,538.00000	6,470	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,712.00000	5,780	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,212.00000	4,280	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,712.00000	2,780	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,237.00000	1,302	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		25.00000	22	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		43.00000	53	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,831.00000	1,772	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	5	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,291.00000	3,225	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,788.00000	4,720	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,288.00000	6,220	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,762.00000	5,830	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,262.00000	4,330	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,762.00000	2,830	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,283.00000	1,349	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		21.00000	18	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		47.00000	56	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,784.00000	1,726	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	5	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,242.00000	3,175	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,738.00000	4,670	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,238.00000	6,170	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		486.00000	525	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		274.00000	245	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		444.00000	479	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		331.00000	299	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		593.00000	645	18.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.90	Put		181.00000	165	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		536.00000	579	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		224.00000	199	18.32	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>858,741,357.60</b>	<b>74,056</b>	<b>740,394.00</b>
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<b>Grand Total:</b>							<b>858,741,357.60</b>	<b>74,056</b>	<b>740,394.00</b>
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